Author Index to Vol. 6, No. 4

Akemann, C. A., Predicting Changes in T-Bond Futures Spreads Using Implied Yields from T-Bill Futures, 223

Antonovitz, F., and Roe, T., Effects of Expected Cash and Futures Prices on Hedging and Production, 187

Asay, M., and Edelsburg, C., Can a Dynamic Strategy Replicate the Returns of an Option?, 63

Bhattacharya, A. K., Ramjee, A., and Ramjee, B., The Causal Relationship between Futures Price Volatility and the Cash Price Volatility of GNMA Securities, 29

———; The Joint Effect of Housing Start and Inflation Announcements on GNMA Futures Prices, 645

Bond, G. E., and Thompson, S. R., Optimal Commodity Hedging within the Capital Asset Pricing Model, 421

Chance, D. M., Marr, M. W., and Thompson, G. R., Hedging Shelf Registrations, 11

Chang, J. S. K., and Shanker, L., Hedging Effectiveness of Currency Options and Currency Futures, 289

Cohn, R. A., see Monroe, M. A.

Cornew, R. W., Note on Initial Margin to Net Asset Value: Average Values for the Commodity Pool Industry, 495

———; Response to a comment on "Stable Distributions, Futures Prices, and the Measurement of Trading Performance", 677

Daigler, R. T., Futures Bibliography, 167, 335, 507, 687

Dinehart, S. J., Insider Trading in Futures Markets: A Discussion, 325

Doukas, J., and Rahman, A., Foreign Currency Futures and Monetary Policy Announcements: An Invention Analysis, 343

———; Stable Distributions, Futures Prices, and the Measurement of Trading Performance: A Comment, 505

Dyl, E. A., and Maberly, E. D., The Daily Distribution of Changes in the Price of Stock Index Futures, 513

Eales, J. S., see Hauser, R. J.

Easterwood, J. C., and Senchack, A. J., Jr., Arbitrage Opportunities with T-Bill/T-Bond Futures Combination, 433

Edelsburg, C., see Asay, M.

Farris, P. L., See Oellermann, C. M.

Fishe, R. P. H., and Goldberg, L. G., The Effects of Margins on Trading in Futures Markets, 261

Garcia, P., Leuthold, R. M., and Zapata, H., Lead-Lag Relationships between Trading Volume and Price Variability: New Evidence, 1

Gay, G. D., Hunter, W. C., and Kolb, R. W., A Comparative Analysis of Futures Contract Margins, 307

Goldberg, L. G., see Fishe, R. P. H.

Goldenberg, D. H., Sample Path Properties of Futures Prices, 127

Grossman, S. J., and Miller, M. H., Economic Costs and Benefits of the Proposed One-Minute Time Bracketing Regulation, 141

Hauser, R. J., and Eales, J. S., On Marketing with Options: A Technique to Measure Risk and Return, 273

Hegde, S. P., and McDonald, B., On the Informational Role of Treasury Bill Futures, 629

Hudson, M. A., see Purcell, W. D.

Hunter, W. C., see Gay, G. D.

Junkus, J. C., Weekend and Day of the Week Effects in Returns on Stock Index Futures, 397

Kane, A., and Marcus, A. J., The Quality Option in the Treasury Bond Futures Market: An Empirical Assessment, 231

Kolb, R. W., see Gay, G. D.

Leuthold, R. M., see Garcia, P.
Lien, D.-H. D., Asymmetric Arbitrage in Futures Markets: An Empirical Study, 575

Ma, C. K., A Further Investigation of the Day-of-the-Week Effect in the Gold Market, 409
Maberly, E. D., The Informational Content of the Interday Price Change with Respect to Stock Index Futures, 385
see Dyl, E. A.
Marcus, A. J., see Kane, A., 231
Marmer, H. S., Portfolio Model Hedging with Canadian Dollar Futures: A Framework for Analysis, 83
Marr, M. W., see Chance, D. M.
McDonald, B., see Hegde, S. P.
McDonald, R. L., Taxes and the Hedging of Forward Commitments, 207
Miller, M. H., see Grossman, S. J.
Miller, S. E., Forwad Cash Contracting of Cotton, 249
Milonas, N. T., Price Variability and the Maturity Effect in Futures Markets, 443
———; A Note on Agricultural Options and the Variance of Futures Prices, 671
Monroe, M. A., and Cohn, R. A., The Relative Efficiency of the Gold and Treasury Bill Futures Markets, 477
Moylan, J. J., and Ukman, L., Dispute Resolution Systems in the Commodity Futures Industry, 659
Murphy, J. A., Futures Fund Performance: A Test of the Effectiveness of Technical Analysis, 175

Oellermann, C. M., and Farris, P. L., Trader Concentration Effects in Live Cattle Futures, 565
Overdahl, J. A., and Starleaf, D. R., The Hedging Performance of the CD Futures Market, 71

Powers, M. J., *Trading Tactics*; Book Review, 681
Purcell, W. D., and Hudson, M. A., The Certificate System for Delivery in Live Cattle: Conceptual Issues and Measures of Performance, 461

Rahman, A., see Doukas, J.
Rajaraman, I., Testing the Rationality of Futures Prices for Selected LDC Agricultural Exports, 523
Ramjee, A., see Bhattacharya, A. K.
Ramjee, B., see Bhattacharya, A. K.
Redfield, C. B., A Theoretical Analysis of the Volatility Premium in the Dollar Index Contract, 619
Rentzler, J. C., Trading Treasury Bond Spreads against Treasury Bill Futures—A Model and Empirical Test of the Turtle Trade, 41
Roe, T., see Antonovitz, F.

Senchack, A. J., Jr., see Easterwood, J. C.
Shanker, L., see Chang, J. S. K.
Shastri, K., and Tandon, K., On the Use of European Models to Price American Options on Foreign Currency, 93
———; Options on Futures Contracts: A Comparison of European and American Pricing Models, 593
Starleaf, D. R., see Overdahl, J. A.
Stein, W., see White, F. L.

Tandon, K., see Shastri, K.
Thomas, L. R., III, Random Walk Profits in Currency Futures Trading, 109
Thompson, G. R., see Chance, D. M.
Thompson, S. R., see Bond, G. E.
———; Returns to Storage in Coffee and Cocoa Futures Markets, 541

White, F. L., and Stein, W., Legal and Regulatory Developments, 503, 683
Woodward, R. S., The Effect of Monetary Surprises on Financial Futures Prices, 375

Ukman, L., See Moylan, J. J.

Zapata, H., see Garcia, P.